

**Illinois State Board of Investment**  
*As of August 31, 2012*

**15th Business Day Report \***

Item			
Amount of Funds Held by the Illinois State Board of Investment	11,528,795,716		
		<b>% Wgt</b>	<b>Target Allocation</b>
Asset Allocation Domestic Equity	3,453,067,851	29.95%	<b>30.00%</b>
Asset Allocation International Equity	2,244,264,379	19.47%	<b>20.00%</b>
Asset Allocation Fixed Income + Cash	2,643,978,895	22.93%	<b>20.00%</b>
Asset Allocation Private Equity	655,161,497	5.68%	<b>5.00%</b>
Asset Allocation Real Estate	1,004,044,395	8.71%	<b>10.00%</b>
Asset Allocation Real Assets	492,293,399	4.27%	<b>5.00%</b>
Asset Allocation Hedge Funds	1,035,985,300	8.99%	<b>10.00%</b>

\* All items reported are based upon unaudited preliminary information. Final performance for the preceding month is not due to be released until the 13th business day of the current month.

11,528,795,716 100.00% 100.00%